

**SYSTEMS AND METHODS FOR MULTI-OBJECTIVE PORTFOLIO ANALYSIS  
USING DOMINANCE FILTERING****ABSTRACT OF THE DISCLOSURE**

The systems and methods of the invention are directed to portfolio optimization and related techniques. For example, the invention provides a method for multi-objective portfolio optimization for use in investment decisions based on competing objectives and a plurality of constraints constituting a portfolio problem in a space, the method comprising: generating a set of solutions of portfolio allocations in the space, the space having a plurality of dimensions; selecting a first dimension from the plurality of dimensions, the first dimension being a dimension under consideration; dividing the space into bins based on each dimension in the plurality of dimensions other than the dimension under consideration; determining a respective point in each bin with the most extreme value in the dimension under consideration; determining, based on the point in each bin with the most extreme value, whether other points in the space are dominant or dominated; and removing the dominated points from further consideration, so as to result in a reduced set of solutions, the reduced set of solutions being used in investment decisioning.